

**Find:**

$$\int_0^1 \int_1^\infty \frac{y \ln(1-y^2) \ln^2(1+x)}{x^2(1+x)} dx dy$$

*Proposed by Shirvan Tahirov-Azerbaijan*

**Solution by Pham Duc Nam-Vietnam**

$$\int_0^1 \int_1^\infty \frac{y \ln(1-y^2) \ln^2(1+x)}{x^2(1+x)} dx dy = \int_0^1 y \ln(1-y^2) dy \underbrace{\int_1^\infty \frac{\ln^2(1+x)}{x^2(1+x)} dx}_{x \rightarrow \frac{1}{x}}$$

$$= -\frac{1}{2} \int_0^1 \ln(1-y^2) d(1-y^2) \int_0^1 \frac{x \ln^2\left(1+\frac{1}{x}\right)}{1+x} dx = -\frac{1}{2} \int_0^1 \frac{x \ln^2\left(1+\frac{1}{x}\right)}{1+x} dx = -\frac{1}{2} I$$

\* Consider :  $\int_0^1 \frac{x \ln^2(1+x)}{1+x} dx \stackrel{IBP}{=} 2 - \frac{1}{3} \ln^3(2) + 2 \ln^2(2) - 4 \ln(2)$

But :  $\int_0^1 \frac{x \ln^2(1+x)}{1+x} dx = \int_0^1 \frac{x(\ln(x) + \ln(1+\frac{1}{x}))^2}{1+x} dx = I + \int_0^1 \frac{x \ln^2(x)}{1+x} dx +$   
 $2 \int_0^1 \frac{x \ln(x) \ln(1+\frac{1}{x})}{1+x} dx = I + 2 \int_0^1 \frac{x \ln(x) \ln(1+x)}{1+x} dx - \int_0^1 \frac{x \ln^2(x)}{1+x} dx$

1)  $\int_0^1 \frac{x \ln^2(x)}{1+x} dx = \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{n+1} \ln^2(x) dx = 2n$   
 $= 2 \sum_{n=0}^{\infty} (-1)^n \frac{1}{(n+2)^3} = 2 - \frac{3}{2} \zeta(3)$

2)  $\int_0^1 \frac{x \ln(x) \ln(1+x)}{1+x} dx = - \int_0^1 x \ln(x) \sum_{n=1}^{\infty} (-1)^n H_n x^n dx =$

$$- \sum_{n=1}^{\infty} (-1)^n H_n \int_0^1 x^{n+1} \ln(x) dx = \sum_{n=1}^{\infty} (-1)^n H_n \frac{1}{(n+2)^2} =$$

$$\sum_{n=1}^{\infty} (-1)^n \left( H_{n+2} - \frac{1}{n+2} - \frac{1}{n+1} \right) \frac{1}{(n+2)^2} = \sum_{n=1}^{\infty} (-1)^n \frac{H_{n+2}}{(n+2)^2} - \underbrace{\sum_{n=1}^{\infty} (-1)^n \frac{1}{(n+2)^3}}_{=\frac{7}{8} - \frac{3}{4} \zeta(3)}$$

# ROMANIAN MATHEMATICAL MAGAZINE

$$-\sum_{n=1}^{\infty} (-1)^n \frac{1}{(n+1)(n+2)^2} = \frac{3}{4}\zeta(3) + \frac{11}{8} - \frac{\pi^2}{12} - 2\ln(2) + \sum_{n=3}^{\infty} (-1)^n \frac{H_n}{n^2} = \frac{3}{4}\zeta(3) + \frac{11}{8} -$$

$$\underbrace{\quad}_{= \frac{\pi^2}{12} + 2\ln(2) - \frac{9}{4}}$$

$$-\frac{\pi^2}{12} - 2\ln(2) + \left( \sum_{n=1}^{\infty} (-1)^n \frac{H_n}{n^2} + 1 - \frac{3}{8} \right) = \frac{\zeta(3)}{8} - \frac{\pi^2}{12} + 2 - 2\ln(2)$$

$$\underbrace{\quad}_{= \frac{5}{8}\zeta(3)}$$

$$\Rightarrow 2 - \frac{1}{3}\ln^3(2) + 2\ln^2(2) - 4\ln(2)$$

$$= I + 2 \left( \frac{\zeta(3)}{8} - \frac{\pi^2}{12} + 2 - 2\ln(2) \right) - \left( 2 - \frac{3}{2}\zeta(3) \right)$$

$$\Rightarrow I = -\frac{7}{4}\zeta(3) + \frac{\pi^2}{6} - \frac{1}{3}\ln^3(2) + 2\ln^2(2)$$

$$\int_0^1 \int_1^{\infty} \frac{y \ln(1-y^2) \ln^2(1+x)}{x^2(1+x)} dx dy = -\frac{1}{2}I = \frac{7}{8}\zeta(3) - \frac{\pi^2}{12} + \frac{1}{6}\ln^3(2) - \ln^2(2) =$$

$$\frac{1}{24} \left( 21\zeta(3) + 4\ln^3(2) - 2\pi^2 - 24\ln^2(2) \right)$$

**Note :**  $\zeta(3) \rightarrow$  Apery's constant